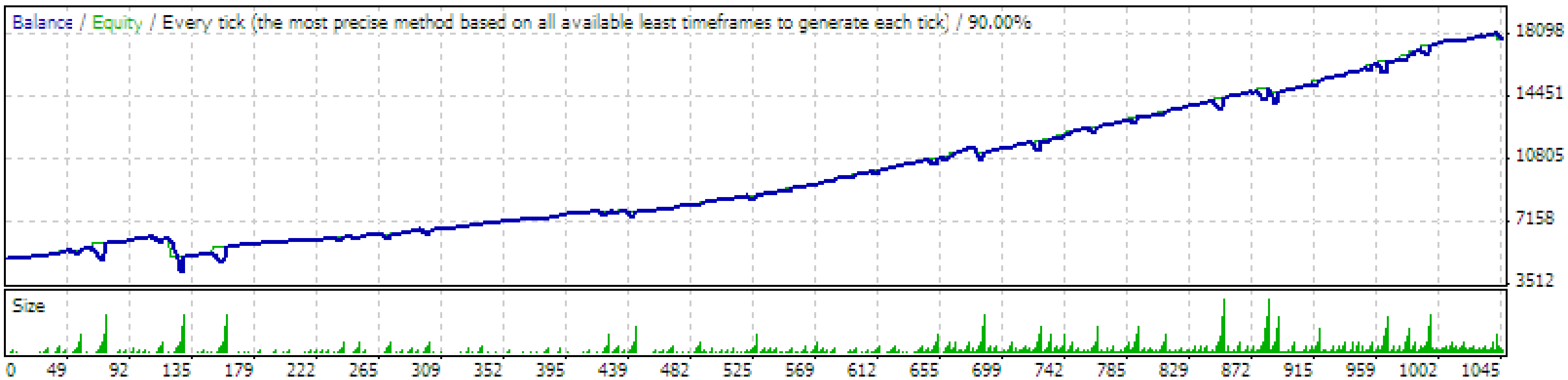
Strategy Tester Report

Blessing

InterbankFX-Demo Accounts (Build 218)

Symbol	USDJPY (US Dollar vs Japanese Yen)				
Period	Daily (D1) 2007.01.01 00:00 - 2008.09.18 00:00 (2007.01.01 - 2008.09.19)				
Model	Every tick (the most precise method based on all available least timeframes)				
Parameters	UseMM=true; Risk=3.2; lot=0.2; Micro=true; MC=2; MCbyMA=true; MA_Period=100; Multiplier=1.4; LotInc=0; TimeGrid=2400; GridSet1=25; TP_Set1=50; GridSet2=50; TP_Set2=100; GridSet3=100; TP_Set3=200; d=5; Set1Count=4; Set2Count=4; MaxLevel=99; BELevel=99;				
Bars in test	1536	Ticks modelled	3879247	Modelling quality	90.00%
Mismatched charts errors	0				
Initial deposit	5000.00				
Total net profit	12817.40	Gross profit	25843.18	Gross loss	-13025.78
Profit factor	1.98	Expected payoff	12.28		
Absolute drawdown	3716.14	Maximal drawdown	5072.59 (79.80%)	Relative drawdown	79.80% (5072.59)
Total trades	1044	Short positions (won %)	758 (65.04%)	Long positions (won %)	286 (73.43%)
		Profit trades (% of total)	703 (67.34%)	Loss trades (% of total)	341 (32.66%)
	Largest	profit trade	758.92	loss trade	-362.93
	Average	profit trade	36.76	loss trade	-38.20
	Maximum	consecutive wins (profit in money)	21 (181.06)	consecutive losses (loss in money)	9 (-1999.42)
	Maximal	consecutive profit (count of wins)	1016.56 (11)	consecutive loss (count of losses)	-1999.42 (9)
	Average	consecutive wins	5	consecutive losses	2



#	Time	Type	Order	Size	Price	S / L	T / P	Profit	Balance
1	2007.01.01 23:00	buy stop	1	0.02	119.33	0.00	119.83		
2	2007.01.01 23:00	buy limit	2	0.02	118.73	0.00	119.23		
3	2007.01.02 00:26	buy	2	0.02	118.73	0.00	119.23		
4	2007.01.02 00:26	delete	1	0.02	119.33	0.00	119.83		
5	2007.01.02 01:06	buy limit	3	0.03	118.48	0.00	118.98		